

Complete if Known

(Use as many sheets as necessary)

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gary L. Gastineau et al.
Art Unit	3691
Examiner Name	Hani M. Kazimi
Attorney Docket Number	00322 0007 CNUS00

[illegible][illegible]

Examiner Signature		Date Considered	
--------------------	--	-----------------	--

EXAMINER: Initial reference considered, whether or not citation is in conformance with MPEP 809. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. Applicant's unique citation designation number (optional). See Kinds Codes of USPTO Patent Documents at www.uspto.gov or MPEP 901.04. *Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. *Kind of document by which the invention was made available, as indicated on the document under WIPO Standard ST.16 if possible. *Applicant is to place a check mark here if English language Translation is attached.

This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions regarding this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, Washington, DC 20590. FAX: 202-293-2847. SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND

TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

Substitute for form 1449/PTO

INFORMATION DISCLOSURE STATEMENT BY APPLICANT

(Use as many sheets as necessary)

Complete if Known

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gary L. Gastineau et al.
Art Unit	3691
Examiner Name	Hani M. Kazimi
Attorney Docket Number	00322.0007.CNUS01

Sheet 2 of 2

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No.	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
/BKS/		"Hedge Fund Returns: You Can Make Them Yourself" Kat, H.M., Palaro, H.P., Fall 2005	
		"Hedge Fund Benchmarks, A Risk-Based Approach," Fung, W, Hsieh D. A., Financial Analysts Journal: Sep/ Oct 2004; 60, 5; ProQuest Central, p. 65	
		"Understanding Mutual Fund and Hedge Fund Styles Using Return Based Style Analysis," Dor, A. B., Jagannathan, R., Nat'l Bureau of Economic Research, August 2002	
		"Asset Allocation: Measurement Style and Performance Measurement," Sharpe, W. F., Journal of Portfolio Management, Winter 1992, pp. 7-19	
		"Scenario Optimization," Dembo, R. S., Annals of Operations Research, 30 (1991), pp. 63-80	
		"New Exchange Funds: Not Just Spiders and WEBS," Tergesen, A., Business Week, Nov. 15, 1999	
		"INVESTING; AMEX Considers Mutual Fund Trading," Robinson, S., NYT, September 19, 1999	
		"Tracking Models and the Optimal Regret Distribution in Asset Allocation," Dembo, R. S., King, A. J., Applied Stochastic Models and Data Analysis, Vol. 8, 151-157, 1992	
/BKS/		"Testing Asset Pricing Models with Changing Expectations and an Unobservable Market Portfolio," Gibbons, M. R., Ferson, W., Journal of Financial Economics, 14 (1985), pp. 217-	

Examiner Signature	/Bijendra K. Shrestha/	Date Considered	02/10/2010
--------------------	------------------------	-----------------	------------

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

1 Applicant's unique citation designation number (optional). 2 Applicant is to place a check mark here if English language Translation is attached.

This collection of information is required by 37 CFR 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.